

# University of Pretoria Yearbook 2020

## Quantitative investment analysis 707 (FIN 707)

<b>Qualification</b>	Postgraduate
<b>Faculty</b>	<a href="#">Faculty of Economic and Management Sciences</a>
<b>Module credits</b>	30.00
<b>Programmes</b>	<a href="#">BComHons Investment Management</a>
<b>Prerequisites</b>	STK 210, STK 220 and BLB 300/IVM 300
<b>Contact time</b>	1 lecture per week
<b>Language of tuition</b>	Module is presented in English
<b>Department</b>	Financial Management
<b>Period of presentation</b>	Year

### Module content

\*Only for BComHons (Investment Management) students.

Practical applications of investment management; The time value of money; Discounted cash flow applications; Statistical concepts and market returns; Probability concepts; Common probability distributions; Sampling and estimation; Hypothesis testing; Correlation and regression; Multiple regression and issues in regression analysis; Time-series analysis; Multifactor models and portfolio concepts.

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